

## Advisory Notice

Clearing House

04-252

TO: Clearing Member Firms  
ATTN: Chief Financial Officers  
Back Office Managers  
Margin Managers

FROM: Clearing House Department

SUBJECT: Performance Bond Requirements

**To receive advanced notification of Performance Bond (margin) changes, through our free automated mailing list, go to: <https://www.cme-ch.com/listserve/addlistserve.asp> and subscribe to the Performance Bond Rates Advisory Notices listserver.**

Chicago Mercantile Exchange Inc., Performance Bond staff approved the performance bond requirements for the following products. These margins will become effective at the close of business on **Monday, December 20, 2004.**

The staff recommendations are listed below:

### SPAN® MINIMUM PERFORMANCE BOND REQUIREMENTS

#### CME Currency Futures Outright Rates

##### Euro FX (EC)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$2,700	\$2,000	\$2,970	\$2,200
Hedge/Member	Increase	\$2,000	\$2,000	\$2,200	\$2,200

##### E-Mini Euro FX (E7)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,350	\$1,000	\$1,485	\$1,100
Hedge/Member	Increase	\$1,000	\$1,000	\$1,100	\$1,100

##### Swiss Franc (SF)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,958	\$1,450	\$2,363	\$1,750
Hedge/Member	Increase	\$1,450	\$1,450	\$1,750	\$1,750

Please contact the Risk Management Department at 312-648-3888, if you have any questions regarding these performance bond changes.